

Dep. Variable:	lprice_CANDY	R-squared:	0.0014
Estimator:	PanelOLS	R-squared (Between):	-0.0084
No. Observations:	10868697	R-squared (Within):	0.0014
Date:	Mon, Apr 06 2020	R-squared (Overall):	0.0014
Time:	23:40:12	Log-likelihood	-2.634e+06
Cov. Estimator:	Clustered		
		F-statistic:	4093.5
Entities:	2060550	P-value	0.0000
Avg Obs:	5.2747	Distribution:	F(3,8808144)
Min Obs:	1.0000		
Max Obs:	16.000	F-statistic (robust):	318.39
		P-value	0.0000
Time periods:	16	Distribution:	F(3,8808144)
Avg Obs:	6.793e+05		
Min Obs:	5.67e+05		
Max Obs:	8.588e+05		

	Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI
const	0.5026	0.0016	309.55	0.0000	0.4994	0.5057
DHHI*post_merger	-1.0993	0.2854	-3.8511	0.0001	-1.6587	-0.5398
post_merger	0.0351	0.0188	1.8665	0.0620	-0.0018	0.0720
trend	0.0054	0.0002	21.917	0.0000	0.0049	0.0059

F-test for Poolability: 28.133
P-value: 0.0000
Distribution: F(2060549,8808144)

Included effects: Entity